



PUBLIC NOTICE

SECONDARY MARKET TRANSACTIONS: Week Ended 19 July 2019

22 July 2019

Transactions carried out with Counterparties	BUY			SELL		
	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)	BILLS (Rs mn)	NOTES (Rs mn)	BONDS (Rs mn)
Banks	2,393.45	51.75	31.35	3,231.25	81.65	170.45
<i>of which</i> : Primary Dealers	1,870.05	1.75	0.05	3,231.25	81.65	170.45
: Non-Primary Dealer Banks	523.40	50.00	31.30			
Non-Bank Financial Institutions	483.00	2.00	1.65	0.45	-	0.05
<i>of which</i> : Pension Funds	6.00					
: Insurance Companies						
: Others	477.00	2.00	1.65	0.45		0.05
Non-Financial Institutions	207.00		87.05			
Individuals	148.25	29.65	50.45		1.75	
Total	3,231.70	83.40	170.50	3,231.70	83.40	170.50

Residual maturity	Amount Traded (Rs mn)	Range of Yields (per cent)
Up to 91 days	1,069.25	2.65-3.05
Between 92 and 182 days	825.60	2.93-3.20
Between 183 and 364 days	1,336.85	3.13-3.38
Between 1 and 3 years	83.15	3.67-3.95
Between 3 and 5 years	166.65	3.90-4.30
Between 5 and 10 years	-	-
More than 10 years	4.10	4.85
Total	3,485.60	2.65-4.85

Figures may not add up to totals due to rounding